

Advisory Notice

Clearing House

08-84

TO: Clearing Member Firms
Chief Financial Officers
Back Office Managers
Margin Managers

FROM: CME Clearing

SUBJECT: Performance Bond Requirements

DATE: Friday, April 25, 2008

To receive advanced notification of Performance Bond (margin) changes, through our free automated mailing list, go to: <http://www.cmegroup.com/newsletter/web2lead/web2sf-old.html> and subscribe to the Performance Bond Rates Advisory Notices listserver.

As per the normal review of market volatility to ensure adequate collateral coverage, the Chicago Mercantile Exchange Inc., Clearing House Risk Management staff approved the performance bond requirements for the following products listed below. The rates will be effective with the launch of the product on **Monday, April 28, 2008.**

SPAN[®] MINIMUM PERFORMANCE BOND REQUIREMENTS

CME Economic Event Futures Outright Rates

Non-farm Payrolls (NFP) - All Months

Rate Type	Change	New Initial	New Maintenance
Clearing/Member Rate	NA	\$5,063	\$3,750
Customer Rate	NA	\$3,750	\$3,750

CME Economic Event Futures Intra-Commodity Spread Rates

Non-farm Payrolls (NFP) - All Months

Rate Type	Change	New Initial	New Maintenance
Clearing/Member Rate	NA	\$1,688	\$1,250
Customer Rate	NA	\$1,250	\$1,250